

DataShop page:

Subscription: [Traded Vega Ratio - Subscription](#)

Description:

This report provides the ratio of normal options trading activity currently taking place in an options class when normalizing for vega exposure, time of the day and typical volume distributions throughout the day. A ratio of 1.0 means that activity is exactly typical for the option class given the time of the day. Vega calculations come from a proprietary valuation model. This proprietary valuation model uses a business day calendar with intraday time decay along with discrete dividend estimates, proprietary implied borrow rates, and proprietary arbitrage-free smoothed volatility surfaces. Files are labeled with a date-time in Central time.

One file will be delivered at the end of the day, if End of Day interval is chosen.

If 15 min interval is selected, files will be delivered every 15 minutes during the day with 15 minutes delayed data.

Filename pattern:

Intraday - FTRefTradedVegaRatio_YYYYMMDD_HHMM.zip (Zipped CSV file, timestamp value is U.S. Central Time)

EOD - FTRefTradedVegaRatio_YYYYMMDD.zip (Zipped CSV file)

Subscription delivery frequency & timing: Monday - Friday (except holidays where U.S. markets are closed)

Layout & Field Definitions:

Field #	Column name	Data Type	Field Description
1	Underlyer	String	The ticker symbol of the underlying security
2	OptionRoot	String	Option symbol for the underlying asset
3	Expiration	Datetime	Expiration Date (yyyy-mm-dd hh:mm:ss)
4	AvgDailyVega	Numeric	The average of the daily total of vega in dollars of traded options contracts over the last 10 trading days.
5	TradedVega	Numeric	The amount of Vega traded as of the updated time in the current option class
6	TradedVegaRatio	Numeric	The ratio of Vega traded today versus what is normally expected based on the time of day and the typical trading patterns for the option class. A traded vega ratio of 2.4 means that based on the time of the day and normal trading patterns for this option class, 2.4x the vega has traded (e.g. the option class is 2.4x as busy as expected)
7	Updated	Datetime	Time at which the record was updated (yyyy-mm-dd hh:mm:ss Central Time Zone)